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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/01/2020

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
5Y STND	On 21/12/2021	Interest Rate Swap	94.77000	94.77000		94.79000	94.79000			0.00	0.00	0	51.00
AL37	On 06/02/2020	Index Future	689.12800	689.12800		688.13400	688.13400			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	701.23800	701.23800		700.31400	700.31400			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	713.79300	713.79300		712.87800	712.87800			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	788.72400	788.72400		789.62400	789.62400			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	802.58400	802.58400		803.60000	803.60000			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	816.95400	816.95400		818.01700	818.01700			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	702.07700	702.07700		702.85200	702.85200			0.00	1,411,174,770.00	201	272.00
ALBI	On 07/05/2020	Index Future	714.41400	714.41400		715.29200	715.29200			0.00	1,435,972,140.00	201	203.00
ALBI	On 06/08/2020	Index Future	727.20600	727.20600		728.12500	728.12500			0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	11.05111	78.36995		11.01736	78.56194				0.00	27,429,482.50	350	0.00
ES33	On 07/05/2020	Bond Future	11.17976	75.95523		11.14299	76.16049				0.00	26,584,330.50	350	350.00
ES33	On 06/08/2020	Bond Future	11.31052	77.30670		11.27187	77.51834				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.44809	74.90417		11.40653	75.12732				0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.33508	79.65447		11.31632	79.77658				0.00	391,820,337.93	4,919	0.00
ES42	On 07/05/2020	Bond Future	11.46038	76.79034		11.43931	76.92490				0.00	377,731,682.46	4,919	4,919.00
ES42	On 06/08/2020	Bond Future	11.58576	78.15607		11.56351	78.29556				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.71640	75.29747		11.69200	75.44750				0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 06/02/2020	GOVI	693.89000	693.89000		694.74200	694.74200				0.00	284,494,900.00	41	223.00
GOVI	On 07/05/2020	GOVI	706.08400	706.08400		707.04000	707.04000				0.00	289,494,440.00	41	1,179.00
GOVI	On 06/08/2020	GOVI	718.72600	718.72600		719.72400	719.72400				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	135.56815	135.56815		135.64490	135.64490				0.00	70,766,574.30	522	2,083.00
I2025	On 07/05/2020	Bond Future	137.98422	137.98422		138.07991	138.07991				0.00	75,753,336.78	549	3,549.00
I2025	On 06/08/2020	Bond Future	139.02143	139.02143		139.12379	139.12379				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	141.50911	141.50911		141.62768	141.62768				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	142.44858	142.44858		142.58008	142.58008				0.00	5,128,148.88	36	36.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 06/02/2020	Bond Future	100.92037	100.92037		100.92983	100.92983				0.00	4,844,177.76	48	2,511.00
I2029	On 07/05/2020	Bond Future	101.61566	101.61566		101.63825	101.63825				0.00	4,877,551.68	48	1,254.00
I2029	On 06/08/2020	Bond Future	103.47928	103.47928		103.50588	103.50588				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	104.19774	104.19774		104.23543	104.23543				0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 06/02/2020	Bond Future	100.53338	100.53338		100.65416	100.65416				0.00	0.00	0	6,260.00
I2033	On 07/05/2020	Bond Future	101.13964	101.13964		101.27552	101.27552				0.00	0.00	0	1,190.00
I2033	On 06/08/2020	Bond Future	102.99458	102.99458		103.13650	103.13650				0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	103.62666	103.62666		103.78171	103.78171				0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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I2038	On 06/02/2020	Bond Future			115.68440		115.68440		115.77670	115.77670			0.00	296,730,486.00	2,565	5,636.00
I2038	On 07/05/2020	Bond Future			117.74604		117.74604		117.85504	117.85504			0.00	296,720,020.80	2,520	5,231.00
I2038	On 06/08/2020	Bond Future			118.22545		118.22545		118.34058	118.34058			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future			120.34097		120.34097		120.47031	120.47031			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future			107.15459		107.15459		107.44885	107.44885			0.00	641,213,066.56	5,984	11,024.00
I2046	On 07/05/2020	Bond Future			107.33074		107.33074		107.64404	107.64404			0.00	642,267,148.16	5,984	12,319.00
I2046	On 06/08/2020	Bond Future			109.29923		109.29923		109.62190	109.62190			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			109.47407		109.47407		109.81395	109.81395			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future			109.11056		109.11056		109.54851	109.54851			0.00	455,645,698.56	4,176	6,616.00
I2050	On 07/05/2020	Bond Future			111.05513		111.05513		111.51489	111.51489			0.00	455,548,143.26	4,102	9,305.00
I2050	On 06/08/2020	Bond Future			111.22719		111.22719		111.69939	111.69939			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			113.21749		113.21749		113.70954	113.70954			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 06/02/2020	Index Future			258.29200		258.29200		258.57600	258.57600			0.00	557,910,720.00	216	323.00
IGOV	On 07/05/2020	Index Future			262.89500		262.89500		263.21700	263.21700			0.00	573,111,100.00	218	766.00
IGOV	On 06/08/2020	Index Future			267.66500		267.66500		268.00200	268.00200			0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future			8.08616		113.98925		8.11685	113.81772		5.60	0.00	39,326,291.25	345	58,656.00
R186	On 06/02/2020	Bond Future	8.11	Call	464.30000		0.46430		396.24000	0.39624	464.300	5.52	0.56	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	4.64000		0.00464		10.32000	0.01032	4.640	5.79	0.01	0.00	0	821.00
R186	On 06/02/2020	Bond Future	9.00	Put	0.00000		0.00000		0.01000	0.00001	0.000	6.34	0.00	0.00	0	821.00
R186	On 07/05/2020	Bond Future			8.13518		115.99249		8.16474	115.83267		5.56	0.00	56,256,357.65	485	74,290.00
R186	On 07/05/2020	Bond Future	7.60	Call	321.14000		0.32114		296.60000	0.29660	321.140	5.28	0.19	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	2,054.75000		2.05475		2,165.40000	2.16540	2,054.750	5.40	0.65	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,772.61000		1.77261		1,685.25000	1.68525	1,772.610	5.58	0.60	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	612.65000		0.61265		664.68000	0.66468	612.650	5.72	0.28	0.00	0	23,230.00
R186	On 07/05/2020	Bond Future	8.93	Put	229.16000		0.22916		253.43000	0.25343	229.160	6.14	0.12	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future			8.18162		112.76327		8.21203	112.60437		5.86	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future			8.23192		114.77985		8.26166	114.62992		5.54	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,320.53000		1.32053		1,270.04000	1.27004	1,320.530	5.36	0.37	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	2,523.84000		2.52384		2,446.39000	2.44639	2,523.840	5.58	0.55	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	708.03000		0.70803		741.35000	0.74135	708.030	6.21	0.20	0.00	0	3,500.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R197	On 06/02/2020	Bond Future		301.30717	301.30717		301.33991	301.33991			0.00	0.00	0	2,390.00
R197	On 07/05/2020	Bond Future		306.67713	306.67713		306.74944	306.74944			0.00	0.00	0	1,550.00
R197	On 06/08/2020	Bond Future		304.57311	304.57311		304.65723	304.65723			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future		310.02274	310.02274		310.13985	310.13985			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future		224.95372	224.95372		225.21701	225.21701			0.00	87,506,997.08	389	1,904.00
R202	On 07/05/2020	Bond Future		228.96278	228.96278		229.25992	229.25992			0.00	88,379,633.08	386	7,766.00
R202	On 06/08/2020	Bond Future		229.05709	229.05709		229.36754	229.36754			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future		233.15580	233.15580		233.49540	233.49540			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future		6.79316	106.09959		6.84348	105.96107		2.04	0.00	2,189,683,338.42	20,638	35,567.00
R2023	On 07/05/2020	Bond Future		6.75539	104.03381		6.80540	103.90619		2.06	0.00	2,147,049,770.78	20,638	62,585.00
R2023	On 06/08/2020	Bond Future		6.69145	105.89774		6.74531	105.77134		2.07	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future		6.63180	103.85809		6.68695	103.74027		2.14	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 06/02/2020	Bond Future		9.08413	93.22443		9.06477	93.34391		8.27	0.00	90,707,370.39	973	28,208.00
R2030	On 06/02/2020	Bond Future	8.40	Call	0.02000	0.00002	0.07000	0.00007	0.020	7.63	0.00	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	267.85000	0.26785	335.11000	0.33511	267.850	8.27	0.34	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	146.36000	0.14636	141.54000	0.14154	146.360	8.57	0.21	0.00	0	5,000.00
R2030	On 06/02/2020	Bond Future	9.40	Put	37.17000	0.03717	38.27000	0.03827	37.170	8.82	0.07	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future		9.15930	94.86276		9.13719	94.99638		8.31	0.00	109,281,899.52	1,152	52,850.00
R2030	On 06/08/2020	Bond Future		9.23519	92.54741		9.21161	92.68682		8.81	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future		9.30970	94.20479		9.28352	94.35629		8.64	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.34	Call	761.81000	0.76181	797.38000	0.79738	761.810	8.07	0.21	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,043.55000	1.04355	1,087.94000	1.08794	1,043.550	8.19	0.26	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,409.24000	1.40924	1,463.57000	1.46357	1,409.240	8.32	0.33	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,091.23000	2.09123	2,160.96000	2.16096	2,091.230	8.51	0.42	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,116.60000	2.11660	2,186.84000	2.18684	2,116.600	8.51	0.43	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	2,631.32000	2.63132	2,711.16000	2.71116	2,631.320	8.63	0.49	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	1,372.33000	1.37233	1,335.63000	1.33563	1,372.330	9.36	0.28	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	982.49000	0.98249	955.09000	0.95509	982.490	9.58	0.21	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	864.01000	0.86401	839.36000	0.83936	864.010	9.58	0.19	0.00	0	3,000.00
R2030	On 31/01/2030	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future		9.49496	94.14412		9.46066	94.37352		9.18	0.00	498,116,538.92	5,291	46,392.00
R2032	On 07/05/2020	Bond Future		9.57571	91.64011		9.53833	91.88561		9.64	0.00	624,710,629.87	6,817	44,926.00
R2032	On 07/05/2020	Bond Future	9.20	Call	814.57000	0.81457	897.80000	0.89780	814.570	9.27	0.30	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.50	Call	1,611.09000	1.61109	1,737.62000	1.73762	1,611.090	9.64	0.47	0.00	0	7,500.00
R2032	On 06/08/2020	Bond Future		9.65645	93.27454		9.61720	93.52765		9.80	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future		9.74096	90.78806		9.69875	91.05517		10.34	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,280.60000	1.28060	1,360.13000	1.36013	1,280.600	9.95	0.27	0.00	0	1,000.00

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R2032	On 05/11/2020	Bond Future	9.11	Call	1,623.99000	1.62399	1,717.42000	1.71742	1,623.990	10.07	0.32	0.00	0	3,000.00		
R2032	On 05/11/2020	Bond Future	9.44	Call	2,437.08000	2.43708	2,558.29000	2.55829	2,437.080	10.30	0.43	0.00	0	1,000.00		
R2032	On 05/11/2020	Bond Future	9.61	Call	2,930.12000	2.93012	3,065.53000	3.06553	2,930.120	10.42	0.48	0.00	0	3,000.00		
R2032	On 05/11/2020	Bond Future	10.99	Put	942.35000	0.94235	898.83000	0.89883	942.350	11.35	0.18	0.00	0	3,000.00		
R2032	On 05/11/2020	Bond Future	11.08	Put	841.17000	0.84117	801.52000	0.80152	841.170	11.35	0.17	0.00	0	1,000.00		
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00		
R2035	On 06/02/2020	Bond Future			9.84102	96.50833	9.82188	96.64892		10.03	0.00	629,427,328.26	6,522	55,622.00		
R2035	On 07/05/2020	Bond Future			9.92348	93.70348	9.90202	93.85863		10.56	0.00	745,879,700.80	7,960	70,364.00		
R2035	On 07/05/2020	Bond Future	9.11	Call	220.00000	0.22000	240.65000	0.24065	220.000	9.41	0.10	0.00	0	5,000.00		
R2035	On 07/05/2020	Bond Future	9.18	Call	293.91000	0.29391	319.46000	0.31946	293.910	9.57	0.13	0.00	0	3,530.00		
R2035	On 07/05/2020	Bond Future	9.55	Call	953.38000	0.95338	1,010.44000	1.01044	953.380	10.29	0.30	0.00	0	7,500.00		
R2035	On 07/05/2020	Bond Future	9.75	Call	1,508.23000	1.50823	1,583.66000	1.58366	1,508.230	10.56	0.41	0.00	0	5,000.00		
R2035	On 07/05/2020	Bond Future	9.78	Call	1,604.92000	1.60492	1,683.07000	1.68307	1,604.920	10.60	0.43	0.00	0	3,530.00		
R2035	On 07/05/2020	Bond Future	9.85	Call	1,843.65000	1.84365	1,928.06000	1.92806	1,843.650	10.70	0.47	0.00	0	7,500.00		
R2035	On 07/05/2020	Bond Future	10.57	Put	721.72000	0.72172	698.21000	0.69821	721.720	12.08	0.21	0.00	0	3,530.00		
R2035	On 07/05/2020	Bond Future	10.75	Put	531.66000	0.53166	514.54000	0.51454	531.660	12.47	0.16	0.00	0	5,000.00		
R2035	On 06/08/2020	Bond Future			10.00590	95.37411	9.98323	95.53535		10.75	0.00	0.00	0	0.00		
R2035	On 06/08/2020	Bond Future	8.75	Call	246.54000	0.24654	263.31000	0.26331	246.540	9.42	0.09	0.00	0	3,000.00		
R2035	On 06/08/2020	Bond Future	9.00	Call	503.60000	0.50360	532.24000	0.53224	503.600	9.80	0.15	0.00	0	24,761.00		
R2035	On 05/11/2020	Bond Future			10.09489	92.58457	10.07007	92.75817		11.53	0.00	0.00	0	0.00		
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00		
R2037	On 06/02/2020	Bond Future			10.04559	87.78108	9.99627	88.14216		11.18	0.00	526,247,574.60	5,995	40,543.00		
R2037	On 07/05/2020	Bond Future			10.13345	89.32376	10.08090	89.70263		11.24	0.00	672,607,912.80	7,530	26,625.00		
R2037	On 07/05/2020	Bond Future	9.70	Call	830.89000	0.83089	948.90000	0.94890	830.890	10.77	0.28	0.00	0	7,500.00		
R2037	On 07/05/2020	Bond Future	10.00	Call	1,659.23000	1.65923	1,841.40000	1.84140	1,659.230	11.24	0.44	0.00	0	7,500.00		
R2037	On 06/08/2020	Bond Future			10.22296	86.65674	10.16814	87.04567		12.01	0.00	0.00	0	0.00		
R2037	On 05/11/2020	Bond Future			10.30994	88.21085	10.25202	88.61563		12.30	0.00	0.00	0	0.00		
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00		
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00		
R2040	On 06/02/2020	Bond Future			10.15053	90.50026	10.12129	90.72951		11.59	0.00	186,611,536.12	2,062	24,348.00		
R2040	On 07/05/2020	Bond Future			10.23794	92.09068	10.20621	92.33575		11.67	0.00	141,819,647.20	1,540	37,335.00		
R2040	On 07/05/2020	Bond Future	9.50	Call	352.01000	0.35201	392.97000	0.39297	352.010	10.74	0.14	0.00	0	2,640.00		
R2040	On 07/05/2020	Bond Future	10.00	Call	1,455.32000	1.45532	1,562.10000	1.56210	1,455.320	11.67	0.38	0.00	0	2,640.00		
R2040	On 06/08/2020	Bond Future			10.32697	89.22224	10.29373	89.47498		12.50	0.00	0.00	0	0.00		
R2040	On 05/11/2020	Bond Future			10.41331	90.82252	10.37774	91.08906		12.83	0.00	0.00	0	0.00		
R2040	On 05/11/2020	Bond Future	9.50	Call	1,399.37000	1.39937	1,473.63000	1.47363	1,399.370	12.19	0.25	0.00	0	2,000.00		
R2040	On 05/11/2020	Bond Future	9.73	Call	1,933.20000	1.93320	2,025.82000	2.02582	1,933.200	12.39	0.32	0.00	0	2,000.00		
R2040	On 05/11/2020	Bond Future	10.00	Call	2,696.46000	2.69646	2,811.31000	2.81131	2,696.460	12.63	0.40	0.00	0	2,000.00		
R2040	On 05/11/2020	Bond Future	10.23	Call	3,453.45000	3.45345	3,587.03000	3.58703	3,453.450	12.81	0.47	0.00	0	2,000.00		
R2040	On 05/11/2020	Bond Future	11.50	Put	1,521.95000	1.52195	1,469.57000	1.46957	1,521.950	14.05	0.22	0.00	0	2,000.00		
R2040	On 05/11/2020	Bond Future	11.70	Put	1,214.39000	1.21439	1,170.78000	1.17078	1,214.390	14.05	0.19	0.00	0	2,000.00		

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future			10.24034		87.03312		10.21610	87.22463		12.26	0.00	1,322,729,357.76	15,198	17,710.00
R2044	On 06/02/2020	Bond Future	9.09	Call	0.00000		0.00000		0.00000	0.00000	0.000	10.81	0.00	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	3.37000		0.00337		7.31000	0.00731	3.370	11.76	0.01	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	10.01000		0.01001		11.08000	0.01108	10.010	14.11	0.01	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.32609		88.56268		10.29962	88.76880		12.34	0.00	1,345,975,610.64	15,198	50,366.00
R2044	On 07/05/2020	Bond Future	9.26	Call	73.73000		0.07373		84.35000	0.08435	73.730	10.34	0.04	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	103.95000		0.10395		117.95000	0.11795	103.950	10.44	0.05	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.45	Call	177.90000		0.17790		199.27000	0.19927	177.900	10.61	0.08	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.91	Call	930.39000		0.93039		999.62000	0.99962	930.390	11.73	0.28	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.97	Call	1,090.72000		1.09072		1,167.30000	1.16730	1,090.720	11.87	0.32	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.98	Call	1,118.91000		1.11891		1,196.73000	1.19673	1,118.910	11.89	0.32	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	10.81	Put	1,041.35000		1.04135		997.89000	0.99789	1,041.350	13.46	0.26	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	11.02	Put	738.64000		0.73864		707.59000	0.70759	738.640	13.99	0.20	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	658.84000		0.65884		631.15000	0.63115	658.840	14.17	0.18	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.41339		85.75641		10.38562	85.96940		13.23	0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future	9.01	Call	194.45000		0.19445		211.01000	0.21101	194.450	11.57	0.06	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	486.66000		0.48666		520.73000	0.52073	486.660	11.78	0.14	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	1,002.80000		1.00280		1,059.82000	1.05982	1,002.800	12.35	0.23	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	1,818.86000		1.81886		1,903.21000	1.90321	1,818.860	12.88	0.35	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	1,902.07000		1.90207		1,844.56000	1.84456	1,902.070	14.38	0.31	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	1,607.36000		1.60736		1,558.20000	1.55820	1,607.360	14.73	0.27	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			10.49788		87.29478		10.46804	87.52045		13.59	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	446.72000		0.44672		473.21000	0.47321	446.720	12.67	0.10	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	905.68000		0.90568		951.67000	0.95167	905.680	12.71	0.18	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.72	Call	1,761.41000		1.76141		1,834.99000	1.83499	1,761.410	13.11	0.29	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	2,428.74000		2.42874		2,519.65000	2.51965	2,428.740	13.34	0.37	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	2,576.89000		2.57689		2,671.29000	2.67129	2,576.890	13.39	0.38	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.17	Put	2,388.48000		2.38848		2,326.93000	2.32693	2,388.480	14.75	0.31	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	1,954.34000		1.95434		1,902.14000	1.90214	1,954.340	14.88	0.26	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	1,854.43000		1.85443		1,804.36000	1.80436	1,854.430	14.88	0.25	0.00	0	1,815.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 06/02/2020	Bond Future			10.23564		90.32321		10.21146	90.51897		12.03	0.00	2,116,272,810.30	23,430	74,361.00
R2048	On 07/05/2020	Bond Future			10.31560		87.47303		10.28924	87.68352		12.72	0.00	2,047,306,267.15	23,405	37,011.00
R2048	On 07/05/2020	Bond Future	9.69	Call	484.11000		0.48411		529.10000	0.52910	484.110	11.54	0.17	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.20	Put	2,814.41000		2.81441		2,711.56000	2.71156	2,814.410	12.64	0.55	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.70	Put	1,239.00000		1.23900		1,187.47000	1.18747	1,239.000	13.60	0.30	0.00	0	300.00
R2048	On 06/08/2020	Bond Future			10.39556		89.03171		10.36795	89.24910		12.98	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.00	Call	190.07000		0.19007		206.40000	0.20640	190.070	11.35	0.06	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	362.43000		0.36243		389.93000	0.38993	362.430	11.35	0.11	0.00	0	20,640.00
R2048	On 05/11/2020	Bond Future			10.48054		86.19269		10.45089	86.42280		14.03	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208	On 06/02/2020	Bond Future			6.56739		102.65704		6.56594	102.65860		0.47	0.00	3,387,682.32	33	9,710.00
R208	On 07/05/2020	Bond Future			6.40365		101.05874		6.38637	101.07345		0.42	0.00	0.00	0	7,960.00
R208	On 06/08/2020	Bond Future			6.05442		102.87092		6.02446	102.88948		0.37	0.00	0.00	0	0.00
R208	On 05/11/2020	Bond Future			5.29526		101.30279		5.21883	101.33210		0.28	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 06/02/2020	Bond Future			9.89464		73.19346		9.86034	73.40773		11.57	0.00	3,759,582,072.90	51,365	17,632.00
R209	On 06/02/2020	Bond Future	9.40	Call	2.91000		0.00291		7.14000	0.00714	2.910	11.01	0.01	0.00	0	7,500.00
R209	On 07/05/2020	Bond Future			9.97280		71.32939		9.93591	71.55679		12.19	0.00	3,662,906,835.28	51,352	66,068.00
R209	On 06/08/2020	Bond Future			10.05079		72.60085		10.01233	72.83480		12.47	0.00	0.00	0	0.00
R209	On 05/11/2020	Bond Future			10.13140		70.75263		10.09048	70.99819		13.01	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future			187.39996		187.39996		187.41762	187.41762			0.00	4,872,398.96	26	1,077.00
R210	On 07/05/2020	Bond Future			188.11173		188.11173		188.15389	188.15389			0.00	4,890,904.98	26	890.00
R210	On 06/08/2020	Bond Future			191.56162		191.56162		191.61124	191.61124			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			192.28997		192.28997		192.36011	192.36011			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future			161.59371		161.59371		161.61230	161.61230			0.00	4,039,842.75	25	7,746.00
R212	On 07/05/2020	Bond Future			164.47362		164.47362		164.51351	164.51351			0.00	4,111,840.50	25	2,551.00
R212	On 06/08/2020	Bond Future			165.21459		165.21459		165.26100	165.26100			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			168.17085		168.17085		168.23519	168.23519			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 06/02/2020	Bond Future			9.28472		87.58633		9.27049	87.67311		8.92	0.00	59,383,531.74	678	6,492.00
R213	On 07/05/2020	Bond Future			9.35662		85.57553		9.34004	85.67488		9.35	0.00	79,414,091.84	928	14,253.00
R213	On 06/08/2020	Bond Future			9.42772		87.10254		9.41001	87.20675		9.54	0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future			9.50640		85.11405		9.48652	85.22884		9.76	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	On 06/02/2020	Bond Future			10.09009	71.83910		10.07089	71.96367		12.48	0.00	197,126,490.40	2,744	10,465.00
R214	On 06/02/2020	Bond Future	9.52	Call	0.75000	0.00075		1.76000	0.00176	0.750	11.53	0.00	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	9.87	Call	108.14000	0.10814		148.11000	0.14811	108.140	12.26	0.15	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	10.42	Put	54.40000	0.05440		56.60000	0.05660	54.400	13.39	0.08	0.00	0	1,000.00
R214	On 07/05/2020	Bond Future			10.16579	69.80516		10.14460	69.94098		13.18	0.00	202,085,938.20	2,895	9,423.00
R214	On 07/05/2020	Bond Future	9.31	Call	204.53000	0.20453		222.82000	0.22282	204.530	11.81	0.10	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	1,203.30000	1.20330		1,264.45000	1.26445	1,203.300	13.04	0.38	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	901.95000	0.90195		874.92000	0.87492	901.950	14.60	0.27	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			10.24119	71.04933		10.21897	71.18998		13.47	0.00	0.00	0	0.00
R214	On 05/11/2020	Bond Future			10.32160	69.02815		10.29755	69.17845		14.27	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
Total for Derivatives :													31,972,916,458.59	314,041	1 402 034.00
Grand Total:													31,972,916,458.59	314,041	1 402 034.00